

Benchmark Index Returns

Various indices are generally accepted in the investment community as a reasonable indication of the performance of a specific asset class or investment market, and are commonly used as a benchmark against which to measure the performance of your own portfolio.

The table below presents a selection of indices covering major asset classes, sectors and international markets.

Compound Returns

30-Sep-24	1m	2m	3m	6m	YTD	1Y	2Y	3Y	4Y	5Y	10Y	15Y	20Y
Canadian Fixed Income													
Bank of Canada 91 Day T-bill (CAD)	0.32%	0.66%	1.02%	2.21%	3.45%	4.73%	4.63%	3.52%	2.66%	2.28%	1.60%	1.34%	1.70%
FTSE Canada Short Term Overall Bond Index (CAD)	1.31%	1.83%	3.39%	4.68%	5.02%	9.33%	5.37%	1.74%	1.31%	2.02%	1.96%	2.27%	2.95%
FTSE Canada Universe Bond Index (CAD)	1.90%	2.24%	4.66%	5.56%	4.27%	12.89%	5.53%	-0.10%	-0.92%	0.63%	2.25%	3.11%	3.80%
FTSE Canada High Yield Overall Bond Index (CAD)	1.88%	2.65%	4.02%	5.62%	8.74%	15.39%	10.50%	4.18%	5.75%	5.37%	5.32%	6.43%	6.46%
Bloomberg Global Aggregate Bond Index (CAD)	1.94%	1.81%	5.62%	5.62%	6.14%	11.90%	6.10%	-0.96%	-2.25%	-0.43%	2.50%	2.84%	2.79%
Canadian Equities													
S&P/TSX Composite Index (CAD)	3.15%	4.41%	10.54%	9.96%	17.23%	26.73%	17.81%	9.51%	13.87%	10.94%	8.09%	8.28%	8.30%
S&P/TSX Composite Dividend Index (CAD)	2.80%	3.74%	10.42%	10.23%	17.52%	26.13%	16.53%	11.56%	15.59%	11.23%	8.61%	8.80%	N/A
S&P/TSX Preferred Share Index (CAD)	0.48%	3.20%	5.52%	9.92%	20.49%	29.26%	11.12%	2.03%	7.57%	6.59%	2.79%	3.52%	2.96%
S&P/TSX Small-Cap Index (CAD)	3.80%	2.49%	8.44%	9.36%	18.02%	25.07%	15.77%	4.95%	13.61%	10.09%	4.98%	5.81%	4.55%
Sectors													
S&P/TSX Capped REIT Index (CAD)	6.51%	13.45%	23.15%	15.71%	14.38%	25.12%	13.36%	1.94%	10.26%	2.62%	6.43%	8.89%	8.49%
S&P/TSX Capped Income Trust Index	8.05%	12.83%	23.35%	16.67%	16.49%	28.07%	10.06%	2.44%	8.95%	4.49%	7.54%	10.41%	9.77%
MSCI U.S. REIT Index (CAD)	2.91%	6.86%	14.64%	16.01%	18.68%	34.27%	16.75%	7.25%	12.55%	5.89%	9.83%	12.14%	8.44%
S&P/TSX Capped Financial Index (CAD)	5.86%	8.82%	16.97%	15.60%	22.01%	37.55%	20.30%	11.56%	19.23%	12.19%	10.35%	10.66%	10.03%
S&P/TSX Capped Real Estate Index (CAD)	5.60%	10.85%	22.96%	15.91%	17.52%	30.23%	16.07%	2.57%	10.46%	3.69%	7.77%	10.40%	9.11%
S&P/TSX Capped Energy Index (CAD)	-6.30%	-8.38%	-6.17%	-5.75%	12.09%	1.94%	15.43%	27.11%	47.20%	18.64%	2.41%	2.64%	4.88%
S&P/TSX Capped Materials Index (CAD)	3.17%	2.71%	12.18%	20.47%	27.29%	29.73%	16.59%	12.29%	6.44%	11.73%	7.32%	3.28%	6.08%
S&P/TSX Global Gold Index (CAD)	1.72%	2.62%	16.85%	28.08%	31.70%	48.98%	26.15%	14.34%	2.54%	11.54%	9.85%	2.01%	3.93%
WTI Crude Oil (CAD)	-7.09%	-14.43%	-17.46%	-18.17%	-2.52%	-24.97%	-8.17%	-1.05%	14.23%	5.03%	-1.07%	1.26%	1.90%
US Equities													
S&P 500 Index (CAD)	2.38%	2.30%	4.54%	10.23%	25.07%	36.25%	27.69%	14.34%	16.52%	16.45%	15.55%	15.91%	11.07%
Dow Jones Industrial Average (CAD)	2.20%	1.73%	7.34%	7.16%	16.73%	28.75%	22.87%	12.35%	13.68%	12.23%	14.18%	14.71%	10.43%
Russell 2000 Index (CAD)	0.94%	-3.00%	7.88%	5.51%	13.89%	26.66%	16.52%	4.05%	12.08%	9.83%	10.86%	12.30%	8.84%
NASDAQ Composite Total Return Index (CAD)	3.00%	1.23%	1.45%	11.27%	24.83%	38.53%	31.11%	11.20%	14.16%	19.29%	18.35%	18.39%	13.42%
International Equities													
MSCI World Net Index (CAD)	2.07%	2.22%	5.01%	8.98%	21.77%	32.32%	26.01%	11.44%	14.03%	13.50%	12.18%	12.04%	8.94%
MSCI All Country World Index (CAD)	2.60%	2.67%	5.36%	9.73%	21.78%	32.00%	25.55%	10.86%	13.39%	13.11%	12.03%	11.88%	9.24%
MSCI All Country World Ex US Index (CAD)	2.98%	3.35%	6.79%	9.25%	17.51%	25.87%	22.43%	6.93%	9.60%	8.54%	7.74%	7.62%	6.97%
MSCI EAFE Net Index (CAD)	1.16%	1.90%	5.90%	6.63%	15.76%	24.67%	24.15%	7.77%	10.53%	8.64%	7.73%	7.63%	6.36%
MSCI Europe Net Index (CAD)	0.62%	2.04%	5.23%	6.99%	15.54%	25.14%	25.95%	8.97%	11.79%	9.34%	7.61%	7.66%	6.46%
MSCI Emerging Markets Net Index (CAD)	6.93%	6.01%	7.34%	13.96%	19.73%	25.95%	17.66%	2.58%	4.88%	6.18%	6.01%	5.77%	7.65%

Calendar Year Returns

30-Sep-24	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Consumer Price Index (CAD)	3.40%	6.32%	4.80%	0.73%	2.25%	1.99%	1.86%	1.50%	1.53%	1.47%	1.24%	0.83%	2.30%
Bank of Canada 91 Day T-bill (CAD)	4.77%	2.32%	0.12%	0.39%	1.66%	1.40%	0.71%	0.50%	0.51%	0.91%	0.97%	0.95%	0.92%
FTSE Canada Short Term Overall Bond Index (CAD)	5.02%	-4.04%	-0.93%	5.29%	3.10%	1.91%	0.08%	1.01%	2.61%	3.06%	1.74%	2.01%	4.65%
FTSE Canada Universe Bond Index (CAD)	6.69%	-11.69%	-2.54%	8.68%	6.87%	1.41%	2.52%	1.66%	3.52%	8.79%	-1.19%	3.60%	9.67%
FTSE Canada High Yield Overall Bond Index (CAD)	10.00%	-5.44%	6.18%	6.69%	8.48%	2.15%	9.94%	16.93%	-3.81%	2.54%	5.41%	14.75%	-2.29%
Bloomberg Global Aggregate Bond Index (CAD)	2.88%	-10.16%	-5.52%	7.28%	1.44%	7.70%	0.34%	-1.45%	16.15%	9.65%	3.94%	2.01%	8.26%
S&P/TSX Composite Index (CAD)	11.73%	-5.84%	25.09%	5.59%	22.88%	-8.88%	9.10%	21.09%	-8.32%	10.56%	12.99%	7.18%	-8.71%
S&P/TSX Small-Cap Index (CAD)	4.79%	-9.29%	20.27%	12.87%	15.84%	-18.17%	2.75%	38.48%	-13.31%	-2.34%	7.60%	-2.23%	-16.43%
S&P 500 Net Total Return Index (CAD)	22.30%	-12.59%	27.07%	15.69%	24.09%	3.62%	13.15%	7.38%	20.83%	23.18%	40.37%	12.67%	3.99%
Dow Jones Industrial Average (CAD)	13.07%	-0.09%	19.92%	7.80%	19.01%	5.21%	19.69%	12.47%	20.19%	19.96%	38.35%	7.80%	11.07%
NASDAQ Composite Total Return Index (CAD)	40.76%	-27.63%	21.14%	42.38%	29.78%	5.91%	21.12%	5.10%	28.28%	25.09%	49.52%	14.85%	1.63%
Russell 2000 Index (CAD)	13.79%	-14.65%	13.84%	17.86%	19.18%	-3.00%	7.10%	17.08%	14.64%	14.35%	48.14%	13.78%	-1.80%
MSCI World Net Index (CAD)	20.47%	-12.19%	20.78%	13.87%	21.22%	-0.49%	14.36%	3.79%	18.89%	14.39%	35.18%	13.26%	-3.20%
MSCI All Country World Index (CAD)	19.48%	-12.03%	17.97%	14.76%	20.89%	-0.72%	16.47%	4.78%	17.77%	14.19%	31.77%	14.24%	-4.54%
MSCI All Country World Ex US Index (CAD)	13.09%	-9.43%	7.37%	9.18%	15.96%	-6.01%	19.38%	1.38%	13.63%	5.27%	23.55%	14.79%	-11.18%
MSCI EAFE Net Index (CAD)	15.07%	-8.23%	10.32%	5.92%	15.85%	-6.03%	16.82%	-2.49%	18.95%	3.67%	31.02%	14.72%	-9.97%
MSCI Emerging Markets Net Index (CAD)	6.88%	-14.28%	-3.37%	16.23%	12.43%	-6.88%	28.26%	7.34%	2.04%	6.63%	3.93%	15.61%	-16.40%

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